

Dep. Variable:	log_price	R-squared:	0.1391
Estimator:	PanelOLS	R-squared (Between):	0.0023
No. Observations:	1043422	R-squared (Within):	0.1391
Date:	Sun, Apr 05 2020	R-squared (Overall):	0.0026
Time:	13:43:27	Log-likelihood	1.111e+06
Cov. Estimator:	Clustered		
		F-statistic:	5.1e+04
Entities:	96563	P-value	0.0000
Avg Obs:	10.806	Distribution:	F(3,946856)
Min Obs:	1.0000		
Max Obs:	16.000	F-statistic (robust):	1680.8
		P-value	0.0000
Time periods:	16	Distribution:	F(3,946856)
Avg Obs:	6.521e+04		
Min Obs:	5.288e+04		
Max Obs:	7.126e+04		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI	
	const	1.8285	0.0010	1806.0	0.0000	1.8265	1.8304
	DHHIpostmerger	0.1878	0.0392	4.7856	0.0000	0.1109	0.2648
	postmerger	-0.0026	0.0028	-0.9476	0.3433	-0.0081	0.0028
	quarter_since_start	0.0071	0.0001	48.031	0.0000	0.0068	0.0073

F-test for Poolability: 1014.2
P-value: 0.0000
Distribution: F(96562,946856)

Included effects: Entity